

# Covariance and Fisher information in quantum mechanics

Dénes Petz

Department for Mathematical Analysis  
Budapest University of Technology and Economics  
H-1521 Budapest XI., Hungary

**Abstract** Variance and Fisher information are ingredients of the Cramér-Rao inequality. We regard Fisher information as a Riemannian metric on a quantum statistical manifold and choose monotonicity under coarse graining as the fundamental property of variance and Fisher information. In this approach we show that there is a kind of dual one-to-one correspondence between the candidates of the two concepts. We emphasize that Fisher informations are obtained from relative entropies as contrast functions on the state space and argue that the scalar curvature might be interpreted as an uncertainty density on a statistical manifold.

On the one hand standard quantum mechanics is a statistical theory, on the other hand, there is a so-called geometrical approach to mathematical statistics [1, 4]. In this paper the two topics are combined and the concept of covariance and Fisher information is studied from an abstract point of view. We start with the Cramér-Rao inequality to realize that the two concepts are very strongly related. What they have in common is a kind of monotonicity property under coarse grainings. (Formally the monotonicity of covariance is a bit different from that of Fisher information.) Monotone quantities of Fisher information type determine a superoperator  $\mathbb{J}$  which gives immediately a kind of generalized covariance. In this way a one-to-one correspondence is established between the candidates of the two concepts. In the paper we prove a Cramér-Rao type inequality in the setting of generalized variance and Fisher information. Moreover, we argue that the scalar curvature of the Fisher information Riemannian metric has a statistical interpretation. This gives interpretation of an earlier formulated but still open conjecture on the monotonicity of the scalar curvature.

## 1 The Cramér-Rao inequality for an introduction

The Cramér-Rao inequality belongs to the basics of estimation theory in mathematical statistics. Its quantum analog was discovered immediately after the foundation of mathematical quantum estimation theory in the 1960's, see the book [13] of Helstrom, or the book [14] of Holevo for a rigorous summary of the subject. Although both the

classical Cramér-Rao inequality and its quantum analog are as trivial as the Schwarz inequality, the subject takes a lot of attention because it is located on the highly exciting boundary of statistics, information and quantum theory.

As a starting point we give a very general form of the quantum Cramér-Rao inequality in the simple setting of finite dimensional quantum mechanics. For  $\theta \in (-\varepsilon, \varepsilon) \subset \mathbb{R}$  a statistical operator  $D_\theta$  is given and the aim is to estimate the value of the parameter  $\theta$  close to 0. Formally  $D_\theta$  is an  $n \times n$  positive semidefinite matrix of trace 1 which describes a mixed state of a quantum mechanical system and we assume that  $D_\theta$  is smooth (in  $\theta$ ). In our approach we deal with mixed states contrary to several other authors, see [8], for example. Assume that an estimation is performed by the measurement of a selfadjoint matrix  $A$  playing the role of an observable.  $A$  is called **locally unbiased estimator** if

$$\left. \frac{\partial}{\partial \theta} \text{Tr } D_\theta A \right|_{\theta=0} = 1. \quad (1)$$

This condition holds if  $A$  is an **unbiased estimator** for  $\theta$ , that is

$$\text{Tr } D_\theta A = \theta \quad (\theta \in (-\varepsilon, \varepsilon)). \quad (2)$$

To require this equality for all values of the parameter is a serious restriction on the observable  $A$  and we prefer to use the weaker condition (1).

Let  $\varphi_0[\cdot, \cdot]$  be an inner product on the linear space of selfadjoint matrices.  $\varphi_0[\cdot, \cdot]$  depends on the density matrix  $D_0$ , the notation reflects this fact. When  $D_\theta$  is smooth in  $\theta$ , as already was assumed above, the correspondence

$$B \mapsto \left. \frac{\partial}{\partial \theta} \text{Tr } D_\theta B \right|_{\theta=0} \quad (3)$$

is a linear functional on the selfadjoint matrices and it is of the form  $\varphi_0[B, L]$  with some  $L = L^*$ . From (1) and (3) we have  $\varphi_0[A, L] = 1$  and the Schwarz inequality yields

$$\varphi_0[A, A] \geq \frac{1}{\varphi_0[L, L]}. \quad (4)$$

This is the celebrated inequality of Cramér-Rao type for the locally unbiased estimator. We want to interpret the left-hand-side as a **generalized variance** of  $A$ . The right-hand-side of (4) is independent of the estimator and provides a lower bound for the generalized variance. The denominator  $\varphi_0[L, L]$  appears to be in the role of Fisher information here. We call it **quantum Fisher information** with respect to the generalized variance  $\varphi_0[\cdot, \cdot]$ . This quantity depends on the tangent of the curve  $D_\theta$ .

We want to conclude from the above argument that whatever Fisher information and generalized variance are in the quantum mechanical setting, they are very strongly related. In an earlier work ([20, 23]) we used a mononicity condition to make a limitation on the class of Riemannian metrics on the state space of a quantum system. The monotone metrics are called Fisher information quantities in this paper. Now we observe that a similar monotonicity property can be used to get a class of bilinear

forms, we call the elements of this class generalized variances. The usual variance of two observables is included but many other quantities as well. We describe a one-to-one correspondence between variances and Fisher informations. The correspondence is given by a superoperator  $\mathbb{J}$  which appears immediately in the analysis of the inequality (4).

Since the sufficient and necessary condition for the equality in the Schwarz inequality is well-known, we are able to analyze the case of equality in (4). The condition for equality is

$$A = \lambda L$$

for some constant  $\lambda \in \mathbb{R}$ . On the  $n \times n$  selfadjoint matrices we have two inner products:  $\varphi_0[\cdot, \cdot]$  and  $\langle A, B \rangle := \text{Tr } AB$ . There exists a linear operator  $\mathbb{J}_0$  on the selfadjoint matrices such that

$$\varphi_0[A, B] = \text{Tr } A \mathbb{J}_0(B).$$

Therefore the necessary and sufficient condition for equality in (4) is

$$\dot{D}_0 := \left. \frac{\partial}{\partial \theta} D_\theta \right|_{\theta=0} = \lambda^{-1} \mathbb{J}_0(A). \quad (5)$$

Therefore there exists a unique locally unbiased estimator  $A = \lambda \mathbb{J}_0^{-1}(\dot{D}_0)$ , where the number  $\lambda$  is chosen such a way that the condition (1) should be satisfied.

## 2 Coarse graining and Fisher information

In the simple setting in which the state is described by a density matrix, a coarse graining is an affine mapping sending density matrices into density matrices. Such a mapping extends to all matrices and provides a positivity and trace preserving linear transformation. A common example of coarse graining sends the density matrix  $D_{12}$  of a composite system  $1+2$  into the (reduced) density matrix  $D_1$  of component 1. (There are several reasons to assume completely positivity about a coarse graining but now we do not consider this issue.)

Assume that  $D_\theta$  is a smooth curve of density matrices with tangent  $A := \dot{D}_0$  at  $D_0$ . The quantum Fisher information  $F_D(A)$  is an information quantity associated with the pair  $(D_0, A)$ , it appeared in the Cramér-Rao inequality above and the Fisher information gives a bound for the (generalized) variance of a locally unbiased estimator. Let now  $\alpha$  be a coarse graining. Then  $\alpha(D_\theta)$  is another curve in the state space. Due to the linearity of  $\alpha$ , the tangent at  $\alpha(D_0)$  is  $\alpha(A)$ . As it is usual in statistics, information cannot be gained by coarse graining, therefore we expect that the Fisher information at the density matrix  $D_0$  in the direction  $A$  must be larger than the Fisher information at  $\alpha(D_0)$  in the direction  $\alpha(A)$ . This is the **monotonicity property of the Fisher information** under coarse graining:

$$F_D(A) \geq F_{\alpha(D)}(\alpha(A)) \quad (6)$$

Although we do not want to have a concrete formula for the quantum Fisher information, we require that this monotonicity condition must hold. Another requirement is that  $F_D(A)$  should be quadratic in  $A$ , in other words there exists a nondegenerate real bilinear form  $\gamma_D(A, B)$  on the selfadjoint matrices such that

$$F_D(A) = \gamma_D(A, A). \quad (7)$$

The requirements (6) and (7) are strong enough to obtain a reasonable but still wide class of possible quantum Fisher informations.

We may assume that

$$\gamma_D(A, B) = \text{Tr } A \mathbb{J}_D^{-1}(B^*). \quad (8)$$

for an operator  $\mathbb{J}_D$  acting on matrices. (This formula expresses the inner product  $\gamma_D$  by means of the Hilbert-Schmidt inner product and the positive linear operator  $\mathbb{J}_D$ .) In terms of the operator  $\mathbb{J}_D$  the monotonicity condition reads as

$$\alpha^* \mathbb{J}_{\alpha(D)}^{-1} \alpha \leq \mathbb{J}_D^{-1} \quad (9)$$

for every coarse graining  $\alpha$ . ( $\alpha^*$  stand for the adjoint of  $\alpha$  with respect to the Hilbert-Schmidt product. Recall that  $\alpha$  is completely positive and trace preserving if and only if  $\alpha^*$  is completely positive and unital.) On the other hand the latter condition is equivalent to

$$\alpha \mathbb{J}_D \alpha^* \leq \mathbb{J}_{\alpha(D)}. \quad (10)$$

We proved the following theorem in [20], see also [24].

**Theorem 2.1** *If for every density matrix  $D$  a positive definite bilinear form  $\gamma_D$  is given such that (6) holds for all completely positive coarse grainings  $\alpha$  and  $\gamma_D(A, A)$  is continuous in  $D$  for every fixed  $A$ , then there exists a unique operator monotone function  $f : \mathbb{R}^+ \rightarrow \mathbb{R}$  such that  $f(t) = t f(t^{-1})$  and  $\gamma_D(A, A)$  is given by the following prescription.*

$$\gamma_D(A, A) = \text{Tr } A \mathbb{J}_D^{-1}(A) \quad \text{and} \quad \mathbb{J}_D = \mathbb{R}_D^{1/2} f(\mathbb{L}_D \mathbb{R}_D^{-1}) \mathbb{R}_D^{1/2},$$

where the linear transformations  $\mathbb{L}_D$  and  $\mathbb{R}_D$  acting on matrices are the left and right multiplications, that is

$$\mathbb{L}_D(X) = DX \quad \text{and} \quad \mathbb{R}_D(X) = XD.$$

Although the statement of the theorem seems to be rather complicated, the formula for  $F_D(A) = \gamma_D(A, A)$  becomes simpler when  $D$  and  $A$  commute. On the subspace  $\{A : AD = DA\}$  the left multiplication  $\mathbb{L}_D$  coincides with the right one  $\mathbb{R}_D$  and  $f(\mathbb{L}_D \mathbb{R}_D^{-1}) = f(1)$ . Therefore we have

$$F_D(A) = \frac{1}{f(1)} \text{Tr } D^{-1} A^2 \quad \text{if} \quad AD = DA. \quad (11)$$

Under the hypothesis of commutation the quantum Fisher information is unique up to a constant factor. (This fact reminds us the Cencov uniqueness theorem in the Kolmogorovian probability, [4]. According to this theorem the metric on finite probability spaces is unique when monotonicity under Markovian kernels is posed.) We say that the quantum Fisher information is **classically Fisher-adjusted** if

$$F_D(A) = \text{Tr } D^{-1} A^2 \quad \text{when} \quad AD = DA. \quad (12)$$

This means that we impose the normalization  $f(1) = 1$  on the operator monotone function. In the sequel we always assume this condition.

Via the operator  $\mathbb{J}_D$ , each monotone Fisher information determines a quantity

$$\varphi_D[A, A] := \text{Tr } A \mathbb{J}_D(A) \quad (13)$$

which could be called **generalized variance**. According to (10) this possesses the monotonicity property

$$\varphi_D[\alpha^*(A), \alpha^*(A)] \leq \varphi_{\alpha(D)}[A, A]. \quad (14)$$

Since (9) and (10) are equivalent we observe a **one-to-one correspondence between monotone Fisher informations and monotone generalized variances**. Any such variance has the property  $\varphi_D[A, A] = \text{Tr } DA^2$  for commuting  $D$  and  $A$ . The examples below show that it is not so generally.

The analysis in [20] led to the fact that among all monotone quantum Fisher informations there is a smallest one which corresponds to the function  $f_m(t) = (1+t)/2$ . In this case

$$F_D^{\min}(A) = \text{Tr } AL = \text{Tr } DL^2, \quad \text{where} \quad DL + LD = 2A. \quad (15)$$

For the purpose of a quantum Cramér-Rao inequality the minimal quantity seems to be the best, since the inverse gives the largest lower bound. In fact, the matrix  $L$  has been used for a long time under the name of **symmetric logarithmic derivative**, see [14] and [13]. In this example the generalized covariance is

$$\varphi_D[A, B] = \frac{1}{2} \text{Tr } D(AB + BA) \quad (16)$$

and we have

$$\mathbb{J}_D(A) = \frac{1}{2}(DA + AD) \quad \text{and} \quad \mathbb{J}_D^{-1}(A) = L = 2 \int_0^\infty e^{-tD} A e^{-tD} dt \quad (17)$$

for the superoperator  $\mathbb{J}$  of the previous section.

The set of invertible  $n \times n$  density matrices is a manifold of dimension  $n^2 - 1$ . Indeed, parametrizing these matrices by  $n - 1$  real diagonal entries and  $(n - 1)n/2$  upper diagonal complex entries we have  $n^2 - 1$  real parameters which run over an open subset of the Euclidean space  $\mathbb{R}^{n^2-1}$ . Since operator monotone function are smooth (even analytic), all the quantities  $\gamma_D$  in Theorem 2.1 endow the manifold of density matrices with a Riemannian structure.

### 3 Garden of monotone metrics

All the monotone quantum Fisher information quantities in the range of the previous theorem are depending smoothly on the footpoint density  $D$  and hence they endow the state space with a **Riemannian structure**. In particular, the Riemannian geometry of the minimal Fisher information was the subject of the paper [5].

It is instructive to consider the state space of a 2-level quantum system in details. Dealing with  $2 \times 2$  density matrices, we conveniently use the so-called Stokes parametrization.

$$D_x = \frac{1}{2}(I + x_1\sigma_1 + x_2\sigma_2 + x_3\sigma_3) \equiv \frac{1}{2}(I + x \cdot \sigma) \quad (18)$$

where  $\sigma_1, \sigma_2, \sigma_3$  are the Pauli matrices and  $(x_1, x_2, x_3) \in \mathbb{R}^3$  with  $x_1^2 + x_2^2 + x_3^2 \leq 1$ . A monotone Fisher information on  $\mathcal{M}_2$  is rotation invariant in the sense that it depends only on  $r = \sqrt{x^2 + y^2 + z^2}$  and splits into radial and tangential components as follows.

$$ds^2 = \frac{1}{1-r^2}dr^2 + \frac{1}{1+r}g\left(\frac{1-r}{1+r}\right)dn^2, \quad \text{where} \quad g(t) = \frac{1}{f(t)}. \quad (19)$$

The radial component is independent of the function  $f$ . (This fact is again a reminder of the Cencov uniqueness theorem.) The limit of the tangential component exists in (19) when  $r \rightarrow 1$  provided that  $f(0) \neq 0$ . In this way the standard Fubini-Study metric is obtained on the set of pure states, up to a constant factor. (In case of larger density matrices, pure states form a small part of the topological boundary of the invertible density matrices. Hence, in order to speak about the extension of a Riemannian metric on invertible densities to pure states, a rigorous meaning of the extension should be given. This is the subject of the paper [27], see also [24].) Besides minimality the radial extension yields another characterization of the minimal quantum Fisher information, see [24].

**Theorem 3.1** *Among the monotone quantum Fisher informations the minimal one (given by (15)) is characterized by the properties that it is classically Fisher-adjusted (in the sense of (12)) and its radial limit is the Fubini-Study metric on pure states.*

We note that in the minimal case  $f_m(t) = (t+1)/2$  we have constant tangential component in (19):

$$ds^2 = \frac{1}{1-r^2}dr^2 + dn^2. \quad (20)$$

The metric (15) is widely accepted in the role of quantum Fisher information, see [2]. However, some other operator monotone functions may have importance. Let us see first the other extreme. According to [20] there is a largest metric among all monotone quantum Fisher informations and this corresponds to the function  $f_M(t) = 2t/(1+t)$ . In this case

$$\mathbb{J}_D^{-1}(A) = \frac{1}{2}(D^{-1}A + AD^{-1}) \quad \text{and} \quad F_D^{\max}(A) = \text{Tr } D^{-1}A^2. \quad (21)$$

The maximal metric cannot be extended to pure states.

It can be proved that the function

$$f_\beta(t) = \beta(1 - \beta) \frac{(x - 1)^2}{(x^\beta - 1)(x^{1-\beta} - 1)} \quad (22)$$

is operator monotone. This was done for the case  $0 < \beta < 1$  in [21] and the case  $-1 < \beta < 0$  was treated in [12]. (The operator monotonicity follows also from (33) below.) We denote by  $F^\beta$  the corresponding Fisher information metric. When  $A = i[D, B]$  is orthogonal to the commutator of the footpoint  $D$  in the tangent space, we have

$$F_D^\beta(A) = \frac{1}{2\beta(1 - \beta)} \text{Tr}([D^\beta, B][D^{1-\beta}, B]). \quad (23)$$

Apart from a constant factor this expression is the skew information proposed by Wigner and Yanase some time ago ([28]). In the limiting cases  $\beta \rightarrow 0$  or  $1$  we have

$$f_0(x) = \frac{1 - x}{\log x}$$

and the corresponding metric

$$K_D(A, B) := \int_0^\infty \text{Tr} A(D + t)^{-1} B(D + t)^{-1} dt \quad (24)$$

is named after Kubo, Mori, Bogoliubov etc. The Kubo-Mori inner product plays a role in quantum statistical mechanics (see [7], for example). In this case

$$\mathbb{J}^{-1}(B) = \int_0^\infty (D + t)^{-1} B(D + t)^{-1} dt \quad \text{and} \quad \mathbb{J}(A) = \int_0^1 D^t A D^{1-t} dt. \quad (25)$$

Therefore the corresponding generalized variance is

$$\varphi_D(A, B) = \int_0^1 \text{Tr} A D^t B D^{1-t} dt. \quad (26)$$

Beyond the affine parametrization of the set of density matrices, the exponential parametrization is another possibility: Any density matrix is written in a unique way in the form  $e^H / \text{Tr} e^H$ , where  $H$  is a selfadjoint traceless matrix. In the affine parametrization the integral (24) gives the metric and (26) is the corresponding variance. If we change for the exponential parametrization, the role of the two formulas is interchanged: integral (24) gives the variance and (26) is the metric. (The reason for this fact that the change of the coordinates is described by  $\mathbb{J}$  from (25).) The affine and exponential parametrization is the subject of the paper [11] and the characterization of the Kubo-Mori metric in [10] is probably another form of the duality observed between (24) and (26).

## 4 The Cramér-Rao inequalities revisited

Let  $\mathcal{M} := \{D_\theta : \theta \in G\}$  be a smooth  $m$ -dimensional manifold, parametrized in such a way that  $0 \in G \subset \mathbb{R}^m$ . A (locally) unbiased estimator of  $\theta$  at  $\theta = 0$  is a collection  $A = (A_1, \dots, A_m)$  of selfadjoint matrices, such that

- (i)  $\text{Tr } D_0 A_i = 0$  for all  $1 \leq i \leq m$ ,
- (ii)  $\frac{\partial}{\partial \theta_i} \text{Tr } D_\theta A_j \Big|_{\theta=0} = \delta_{ij}$  for all  $i, j = 1, \dots, m$ .

Suppose a generalized variance  $\varphi_0$  is given. Then the generalized covariance matrix of the estimator  $A$  is a positive definite matrix, defined by  $\varphi_0[A]_{ij} = \varphi_0[A_i, A_j]$ . If

$$\frac{\partial}{\partial \theta_i} \text{Tr } D_\theta B \Big|_{\theta=0} = \varphi_0[L_i, B]$$

determines the logarithmic derivatives  $L_i$ , then

$$\varphi_0[A_i, L_j] = \delta_{ij} \quad (i, j = 1, \dots, m).$$

This orthogonality relation implies a matrix inequality for the Gram matrices which is an inequality of Cramér-Rao type.

**Theorem 4.1** *Let  $A = (A_1, \dots, A_m)$  be a locally (at  $\theta = 0$ ) unbiased estimator of  $\theta$ , moreover  $L_i$  and  $\varphi_0$  be as above. Then*

$$\varphi_D[A] \geq \left( (\varphi_0[L_i, L_j])_{ij} \right)^{-1}$$

*in the sense of the order on positive definite matrices.*

The proof is rather simple if we use the block matrix method. Let  $X$  and  $B$  be  $m \times m$  matrices with  $n \times n$  entries and assume that all entries of  $B$  are constant multiples of the unit matrix. ( $A_i$  and  $L_i$  are  $n \times n$  matrices.) If  $\alpha$  is a completely positive mapping on  $n \times n$  matrices, then  $\tilde{\alpha} := \text{Diag}(\alpha, \dots, \alpha)$  is a positive mapping on block matrices and  $\tilde{\alpha}(BX) = B\tilde{\alpha}(X)$ . This implies that  $\text{Tr } X\alpha(X^*)B \geq 0$  when  $B$  is positive. Therefore the  $m \times m$  ordinary matrix  $M$  which has  $ij$  entry

$$\text{Tr } (X\tilde{\alpha}(X^*))_{ij}$$

is positive. In the sequel we restrict ourselves for  $m = 2$  for the sake of simplicity and apply the above fact to the case

$$X = \begin{bmatrix} A_1 & 0 & 0 & 0 \\ A_2 & 0 & 0 & 0 \\ L_1 & 0 & 0 & 0 \\ L_2 & 0 & 0 & 0 \end{bmatrix} \quad \text{and} \quad \alpha = \mathbb{J}_D.$$



Then we have

$$M = \begin{bmatrix} \text{Tr } A_1 \mathbb{J}_D(A_1) & \text{Tr } A_1 \mathbb{J}_D(A_2) & \text{Tr } A_1 \mathbb{J}_D(L_1) & \text{Tr } A_1 \mathbb{J}_D(L_2) \\ \text{Tr } A_2 \mathbb{J}_D(A_1) & \text{Tr } A_2 \mathbb{J}_D(A_2) & \text{Tr } A_2 \mathbb{J}_D(L_1) & \text{Tr } A_2 \mathbb{J}_D(L_2) \\ \text{Tr } L_1 \mathbb{J}_D(A_1) & \text{Tr } L_1 \mathbb{J}_D(A_2) & \text{Tr } L_1 \mathbb{J}_D(L_1) & \text{Tr } L_1 \mathbb{J}_D(L_2) \\ \text{Tr } L_2 \mathbb{J}_D(A_1) & \text{Tr } L_2 \mathbb{J}_D(A_2) & \text{Tr } L_2 \mathbb{J}_D(L_1) & \text{Tr } L_2 \mathbb{J}_D(L_2) \end{bmatrix} \geq 0$$

Now we rewrite the matrix  $M$  in terms of a generalized variance  $\varphi_0$  and apply the orthogonality assumption. We get

$$M = \begin{bmatrix} \varphi_0[A_1, A_1] & \varphi_0[A_1, A_2] & 1 & 0 \\ \varphi_0[A_2, A_1] & \varphi_0[A_2, A_2] & 0 & 1 \\ 1 & 0 & \varphi_0[L_1, L_1] & \varphi_0[L_1, L_2] \\ 0 & 1 & \varphi_0[L_2, L_1] & \varphi_0[L_2, L_2] \end{bmatrix} \geq 0$$

Since the positivity of a block matrix

$$M = \begin{bmatrix} M_1 & I \\ I & M_2 \end{bmatrix} = \begin{bmatrix} \varphi_D[A] & I \\ I & (\varphi_D[L_i, L_j]_{ij}) \end{bmatrix}$$

implies  $M_1 \geq M_2^{-1}$  we have exactly the statement of our Cramér-Rao inequality.

## 5 Statistical distinguishability and uncertainty

Assume that a manifold  $\mathcal{M} := \{D_\theta : \theta \in G\}$  of density matrices is given together a statistically relevant Riemannian metric  $\gamma_d$ . We do not give a formal definition of such a metric. What we have in mind is the property that given two points on the manifold their geodesic distance is interpreted as the statistical distinguishability of the two density matrices in some statistical procedure.

Let  $D_0 \in \mathcal{M}$  be a point on our statistical manifold. The geodesic ball

$$B_\varepsilon(D_0) := \{D \in \mathcal{M} : d(D_0, D) < \varepsilon\}$$

contains all density matrices which can be distinguished by an effort smaller than  $\varepsilon$  from the fixed density  $D_0$ . The size of the inference region  $B_\varepsilon(D_0)$  measures the statistical uncertainty at the density  $D_0$ . Following **Jeffrey's rule** the size is the volume measure determined by the statistical (or information) metric. More precisely, it is better to consider the asymptotics of the volume of  $B_\varepsilon(D_0)$  as  $\varepsilon \rightarrow 0$ . According to differential geometry

$$\text{Vol}(B_\varepsilon(D_0)) = C_n \varepsilon^n - \frac{C_n}{6(n+2)} \text{Scal}(D_0) \varepsilon^{n+2} + o(\varepsilon^{n+2}), \quad (27)$$

where  $n$  is the dimension of our manifold,  $C_n$  is a constant (equals to the volume of the unit ball in the Euclidean  $n$ -space) and  $\text{Scal}$  means the scalar curvature, see 3.98 Theorem in [9]. In this way, the scalar curvature of a statistically relevant Riemannian

metric might be interpreted as the **average statistical uncertainty** of the density matrix (in the given statistical manifold). This interpretation becomes particularly interesting for the full state space endowed by the Kubo-Mori inner product as a statistically relevant Riemannian metric.

Let  $\mathcal{M}$  be the manifold of all invertible  $n \times n$  density matrices. The Kubo-Mori (or Bogoliubov) inner product is given by

$$\gamma_D(A, B) = \text{Tr}(\partial_A D)(\partial_B \log D). \quad (28)$$

In particular, in the affine parametrization we have

$$\gamma_D(A, B) = \int_0^\infty \text{Tr} A(D+t)^{-1} B(D+t)^{-1}, \quad (29)$$

see [19]. On the basis of numerical evidences it was **conjectured** in [19] that the scalar curvature which is a statistical uncertainty is monotone in the following sense. For any coarse graining  $\alpha$  the scalar curvature at a density  $D$  is smaller than at  $\alpha(D)$ . The average statistical uncertainty is increasing under coarse graining. Up to now this conjecture has not been proven mathematically. Another form of the conjecture is the statement that along a curve of Gibbs states

$$\frac{e^{-\beta H}}{\text{Tr} e^{-\beta H}}$$

the scalar curvature changes monotonly with the inverse temperature  $\beta \geq 0$ , that is, **the scalar curvature is monotone decreasing function of  $\beta$ .**

## 6 Relative entropy as contrast function

Let  $D_\theta$  be a smooth manifold of density matrices. The following construction is motivated by classical statistics. Suppose that a nonnegative functional  $d(D_1, D_2)$  of two variables is given on the density matrices. In many cases one can get a Riemannian metric by differentiation:

$$g_{ij}(\theta) = \frac{\partial^2}{\partial \theta_i \partial \theta_j} d(D_\theta, D_{\theta'}) \Big|_{\theta=\theta'}$$

To be more precise the nonnegative smooth functional  $d(\cdot, \cdot)$  is called a contrast functional if  $d(D_1, D_2) = 0$  implies  $D_1 = D_2$ . (For the role of contrast functionals in classical estimation, see [6].) We note that a contrast functional is a particular example of yokes, cf. [3].

Following the work of Csiszár in classical information theory, Petz introduced a family of information quantities parametrized by a function  $F : \mathbb{R}^+ \rightarrow \mathbb{R}$

$$S_F(D_1, D_2) = \text{Tr}(D_1^{1/2} F(\Delta_{D_2, D_1}) D_1^{1/2}), \quad (30)$$

see [18], or [17] p. 113. Here  $\Delta_{D_2, D_1} := L_{D_2} R_{D_1}^{-1}$  is the relative modular operator of the two densities. When  $F$  is operator convex, this quasi-entropy possesses good properties, for example it is a contrast functional in the above sense if  $F$  is not linear. In particular for

$$F(t) = \frac{4}{1 - \alpha^2} (1 - t^{(1+\alpha)/2})$$

we have

$$S_\alpha(D_1, D_2) = \frac{4}{1 - \alpha^2} \text{Tr} (I - D_2^{\frac{1+\alpha}{2}} D_1^{-\frac{1+\alpha}{2}}) D_1 \quad (31)$$

By differentiating we get

$$\left. \frac{\partial^2}{\partial t \partial u} S_\alpha(D + tA, D + uB) \right|_{t=u=0} = K_D^\alpha(A, B) \quad (32)$$

which is related to (23) as

$$F_D^\beta(A) = K_D^\alpha(A, A) \quad \text{and} \quad \beta = (1 - \alpha)/2.$$

Ruskai and Lesniewski discovered that all monotone Fisher informations are obtained from a quasi-entropy as contrast functional [16]. The relation of the function  $F$  in (30) to the function  $f$  in Theorem 2.1 is

$$\frac{1}{f(t)} = \frac{F(t) + tF(t^{-1})}{(t - 1)^2}. \quad (33)$$

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